

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 3/12/08

NEW MEXICO STATE
 TREASURER'S OFFICE

QED-V2R9.65
 Note: All yields are 365-day basis.

CURRENT YIELD OF FIXED INCOME PURCHASES
 DURING THE PERIOD 2/01/08 THROUGH 2/29/08
 *** BOND PROCEEDS INVEST POOL TAXABL (4002) ***

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TRXN/ INVST#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/DEALER/AGENT	RATE/ MATURITY	PAR-VALUE	YIELD/ PRICE	EXPENSE/ ACCRUED-INTEREST	PRINCIPAL

FED HOME LOAN BANKS (260)								

PUR	2/27/08	3133X9VB	FED HOME LOAN BANK-2ND	3.8750		2.656		
11566	2/28/08		FIRST TENNESSEE BANK	1/15/10	3,970,000.00	102.290	18,375.03	4,060,893.15
PUR	2/27/08	3133XMSQ	FHLB - 2ND	4.2500		2.632		
11569	2/28/08		CS FIRST BOSTON	11/20/09	3,970,000.00	102.778	55,772.99	4,080,294.54
PUR	2/27/08	3133XMD4	FHLB-2ND	4.5000		2.596		
11570	2/28/08		FIRST TENNESSEE BANK	10/09/09	3,970,000.00	103.048	81,385.00	4,090,993.69
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					11,910,000.00	2.628	155,533.02	12,232,181.38

FED HOME LOAN MORTGAGE CO (270)								

PUR	2/27/08	3137EAAP	FHLMC-2ND	4.8750		2.706		
11565	2/28/08		CS FIRST BOSTON	2/09/10	3,970,000.00	104.159	10,214.48	4,135,124.21
PUR	2/27/08	3134A4US	FHLMC MED 2ND	4.2500		2.530		
11571	2/28/08		FIRST TENNESSEE BANK	7/15/09	3,970,000.00	102.366	20,153.26	4,063,942.11
PUR	2/27/08	3137EAAE	FHLMC 2ND	5.2500		2.516		
11572	2/28/08		J.P. MORGAN SECURITIES	5/21/09	3,970,000.00	103.335	56,158.96	4,102,403.47
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					11,910,000.00	2.584	86,526.70	12,301,469.79

FED NATL MORTGAGE ASSN DE (280)								

PUR	2/27/08	31359M2S	FNMA-2ND	4.6250		2.651		
11567	2/28/08		CS FIRST BOSTON	12/15/09	3,970,000.00	103.507	37,232.53	4,109,239.81
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DEBS					3,970,000.00	2.651	37,232.53	4,109,239.81

END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAXABL					27,790,000.00	2.613	279,292.25	28,642,890.98